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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE: 23/11/2023

TO DATE: 23/11/2023

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	Nominal Value (R000's)
2030 On 01-Feb-2024			Bond Future	2	4,361	394,768.74
2030 On 07-Nov-2024			Bond Future	2	2,862	265,027.58
2032 On 01-Feb-2024			Bond Future	4	116	10,222.94
2033 On 01-Feb-2024			Bond Future	2	398	48,788.98
2037 On 01-Feb-2024			Bond Future	4	1,220	93,988.02
2038 On 01-Feb-2024			Bond Future	2	68	8,969.47
2040 On 01-Feb-2024			Bond Future	1	5	385.49
R035 On 01-Feb-2024			Bond Future	8	1,386	119,830.33
R035 On 02-May-2024			Bond Future	2	564	47,097.67
R186 On 01-Feb-2024			Bond Future	27	23,174	2,438,105.37
R186 On 07-Nov-2024			Bond Future	2	8,732	932,503.20
R209 On 01-Feb-2024			Bond Future	8	4,540	303,218.19
R213 On 01-Feb-2024			Bond Future	4	268	22,837.09
R248 On 01-Feb-2024			Bond Future	8	608	46,557.37
Grand Total for Daily Turnover Summary:				76	48,302	4,732,300.45